

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

Application of: Young et al.

Serial No.: TBA

Group Art Unit: TBA

Filed: herewith

Examiner: TBA

For: COMPUTER METHOD AND APPARATUS FOR
OPTIMIZING PORTFOLIOS OF MULTIPLE PARTICIPANTS

Attorney Docket No.: 6925-310



INFORMATION DISCLOSURE STATEMENT

Assistant Commissioner for Patents
Washington, D.C. 20231

Sir:

In accordance with the duty of disclosure provisions of 37 C.F.R. §1.56, there is hereby provided certain information which the Examiner may consider material to the examination of the subject U.S. patent application. It is requested that the Examiner make this information of record if it is deemed material to the examination of the application.

1. Enclosures accompanying this Information Disclosure Statement are:

- 1a. ☒ A list of all patents, publications, applications, or other information submitted for consideration by the office.
- 1b. A legible copy of :
 - ☐ Each U.S. patent application publication and U.S. and foreign patent;
 - ☐ Each publication or that portion which caused it to be listed on the PTO-1449;
 - ☐ For each cited pending U.S. application, the application specification including the claims, and any drawing of the application, or portion of the application which caused it to be listed on the PTO-1449 including any claims directed to that portion;
 - ☐ all other information or portion which caused it to be listed on the PTO-1449.
- 1c. ☐ An English language copy of search report(s) from a counterpart foreign application or PCT International Search Report.
- 1d. ☐ Explanations of relevancy (ATTACHMENT 1(d), hereto) or English language abstracts of the non-English language publications.

2. ☒ This Information Disclosure Statement is filed under 37 C.F.R. §1.97(b):

- ☒ Within three months of the filing date of a national application other than a continued prosecution application under §1.53(d);
 - ☐ Within three months of the date of entry of the national stage as set forth in §1.491 in an international application;
 - ☐ Before the mailing of the first Office action on the merits;
 - ☐ Before the mailing of a first Office action after the filing of a request for continued examination under §1.114.
3. ☐ This Information Disclosure Statement is filed under 37 C.F.R. §1.97(c) after the period specified in 37 C.F.R. §1.97(b), but before the mailing date of any of a final action under 37 C.F.R. §1.113, a notice of allowance under 37 C.F.R. §1.311 or an action that otherwise closes prosecution in the application. *(Check either Item 3a or 3b)*
- 3a. ☐ The Certification Statement in Item 5 below is applicable. Accordingly, no fee is required.
- 3b. ☐ The \$180.00 fee set forth in 37 C.F.R. §1.17(p) in accordance with 37 C.F.R. §1.97(c) is:
☐ enclosed
☐ to be charged to Pennie & Edmonds LLP Deposit Account No. 16-1150.
(Item 3b to be checked if any reference known for more than 3 months)
4. ☐ This Information Disclosure Statement is filed under 37 C.F.R. §1.97(d) after the period specified in 37 C.F.R. §1.97(c), but on or before the date of payment of the issue fee.
- The \$180.00 fee set forth in 37 C.F.R. §1.17(p) is:
☐ enclosed.
☐ to be charged to Pennie & Edmonds LLP Deposit Account No. 16-1150.
- The Certification Statement in Item 5 below is applicable.
5. ☐ Certification Statement *(applicable if Item 3a or 4 is checked)* *(Check either Item 5a or 5b)*
- 5a. ☐ In accordance with 37 C.F.R. §1.97(e)(1), it is certified that each item of information contained in this Information Disclosure Statement was first cited in a communication from a foreign patent office in a counterpart foreign application not more than three months prior to the filing of this Information Disclosure Statement.
- 5b. ☐ In accordance with 37 C.F.R. §1.97(e)(2), it is certified that no item of information contained in this Information Disclosure Statement was cited in a communication from a foreign patent office in a counterpart foreign application and, to the knowledge of the undersigned after making reasonable inquiry, was known by any individual designated in 37 C.F.R. §1.56(c) more than three months prior to the filing of this Information Disclosure Statement.
6. ☒ This application is a continuation application under 37 C.F.R. §1.60 or §1.53(b) or (d).
(Check appropriate Items 6a, 6b and/or 6c)

- 6a. ☐ A Petition to Withdraw from issue under 37 C.F.R. §1.313(b)(5) is concurrently filed herewith.
- 6b. ☒ Copies of publications listed on Form PTO-1449 or cited by the Patent Office from prior application Serial No. 08/963,605, filed on October 31, 1997, of which this application claims priority under 35 U.S.C. §120, are not being submitted pursuant to 37 C.F.R. §1.98(d).
- 6c. ☐ Copies of the publications listed on Form PTO-1449 were not previously cited in prior application Serial No. , filed on , and are provided herewith.
7. ☐ This is a Supplemental Information Disclosure Statement. (*Check either Item 7a or 7b*)
- 7a. ☐ This Supplemental Information Disclosure Statement under 37 C.F.R. §1.97(f) supplements the Information Disclosure Statement filed on _____. A bona fide attempt was made to comply with 37 C.F.R. §1.98, but inadvertent omissions were made. These omissions have been corrected herein. Accordingly, additional time is requested so that this Supplemental Information Disclosure Statement can be considered as if properly filed on _____.
- 7b. ☐ This Supplemental Information Disclosure Statement is timely filed within one (1) month of a PTO Notice under 37 C.F.R. §1.97(i).
8. ☐ In accordance with 37 C.F.R. §1.98, a concise explanation of what is presently understood to be the relevance of each non-English language publication is: (*Check Item 8a, 8b, or 8c*)
- 8a. ☐ satisfied because all non-English language publications were cited on the enclosed English language copy of the PCT International Search Report or the search report from a counterpart foreign application indicating the degree of relevance found by the foreign office.
- 8b. ☐ set forth in the application.
- 8c. ☐ enclosed as an attachment hereto.
9. ☒ The Commissioner is authorized to charge any additional fee required or credit any overpayment for this Information Disclosure Statement and/or Petition to Pennie & Edmonds LLP Deposit Account No. 16-1150.
10. ☒ No admission is made that the information cited in this Statement is, or is considered to be, material to patentability nor a representation that a search has been made (other than a search report of a foreign counterpart application or PCT International Search Report if submitted herewith). 37 C.F.R. §§1.97(g) and (h).

Respectfully submitted,

Date 3/15/02

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LIST OF REFERENCES CITED BY APPLICANT

(Use several sheets if necessary)

ATTY. DOCKET NO.

6925-310

APPLICATION NO.

TBA

APPLICANT

Young et al.

FILING DATE

March 15, 2002

GROUP

2761

10/099764
J1046 U.S. PRO
03/15/02

U.S. PATENT DOCUMENTS

*EXAMINER INITIAL		DOCUMENT NUMBER	DATE	NAME	CLASS	SUBCLASS	FILING DATE
	AA	5,819,238	10/98	Fernholz	705	36	
	AB	5,799,287	8/98	Dembo	705	36	
	AC	5,774,880	6/98	Ginsberg	705	36	
	AD	5,689,652	11/97	Lupien et al.	705	37	
	AE	5,644,727	7/97	Atkins	705	40	
	AF	5,590,325	12/31/96	Kolton et al.	395	615	
	AG	5,517,406	5/14/96	Harris et al.	364	408	
	AH	5,508,913	4/96	Yamamoto et al.	705	37	
	AI	5,500,793	3/96	Deming Jr. et al.	705	37	
	AJ	5,414,838	05/09/95	Kolton et al.	395	600	06/11/92
	AK	5,375,055	12/20/94	Togher et al.	364	408	02/03/92
	AL	5,305,200	04/19/94	Hartheimer et al.	364	408	11/02/90
	AM	5,297,031	03/22/94	Guterman et al.	364	408	03/06/90
	AN	5,270,922	12/14/93	Higgins	364	408	06/27/91
	AO	5,267,148	11/30/93	Kosaka et al.	364	408	02/06/90
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	AQ	5,148,365	09/15/92	Dembo	364	402	08/15/89
	AR	5,132,899	07/21/92	Fox	364	408	10/16/89
	AS	5,126,936	06/30/92	Champion et al.	364	408	09/01/89
	AT	5,101,353	03/31/92	Lupien et al.	364	408	05/31/89
	AU	5,077,665	12/31/91	Silverman et al.	364	408	05/25/89
	AV	4,903,201	02/20/90	Wagner	364	408	11/03/83
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	AX	4,677,552	06/30/87	Sibley, Jr.	364	408	10/05/84
	AY	4,674,044	06/16/87	Kalmus et al.	364	408	01/30/85
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	BA	4,412,287	10/25/83	Braddock, III	364	408	09/15/82
	BB	4,376,978	3/83	Musmanno	705	36	
	BC	4,346,442	8/82	Musmanno	705	36	

FOREIGN PATENT DOCUMENTS

		DOCUMENT NUMBER	DATE	COUNTRY	CLASS	SUBCLASS	TRANSLATION	
							YES	NO
	BD	WO 97/08640	03/06/97	PCT				

	BE	WO 97/07475	02/27/97	PCT				
	BF	WO 96/17317	06/06/96	PCT				
	BG	WO 95/26005	09/28/95	PCT				
	BH	WO 95/06918	03/09/95	PCT				
	BI	GB 2274345A	07/20/94	Great Britain				
	BJ	GB 2258061A	01/27/93	Great Britain				
	BK	EP 0448800A1	10/02/91	EP				
	BL	WO 90/11571	10/04/90	PCT				
	BM	WO 90/10910	09/20/90	PCT				

OTHER REFERENCES (Including Author, Title, Date, Pertinent Pages, Etc.)

	BN	Sales, Robert, "Play Fair with the Little Guy," Wall Street & Technology, vol. 15, no. 1, page 42(5), January 1997.
	BO	Hayes, John R., "Acquisition is Fine, But Organic Growth is Better," Forbes, vol. 158, no. 15, pages 52(4), 12/96.
	BP	CCH Tax Law Editors. 1997 U.S. Master Tax Guide, p. 465, 79th Edition. Chicago, November 1995.
	BQ	CPLEX Optimization, Inc. Using the CPLEX Callable Library. Version 4.0. 930 Tahoe Blvd., Bldg. 802, Incline Village, NV 89451. http://www.cplex.com , 1995.
	BR	H. Dahl et al., <i>Some Financial Optimization Models: I Risk Management; II Financial Engineering</i> . In "Financial Optimization," S.A. Zenios, Editor. Cambridge University Press, Cambridge, 1993.
	BS	"Reuters Ltd. - Company Report," Investext, pages 1-4, 7/1/92
	BT	D.G. Luenberger. <i>Linear and Nonlinear Programming</i> . Addison-Wesley, Reading, Massachusetts, Second Edition, 1984.
	BU	P.A. Minton. <i>Morgan Stanley's Portfolio Analytics System</i> . (Presentation) Domestic Traders Conference, Morgan Stanley, New York. March 11-13, 1994.
	BV	Adamidou et al., <i>The Optimal Portfolio System: Targeting Horizon Total Returns Under Varying Interest-rate Scenarios</i> .
	BW	H.Banks, <i>Great Expectations</i> , Forbes, December 2, 1996
	BX	J. Orford, <i>Trading on the Frontier</i> , Plan Sponsor, October 1996
	BY	Proctor Lippincott Spring, O'Brien & Co., <i>OptiMark, IBM, Dow Jones, State Street Bank, Pacific Stock Exchange and Chicago Board Options Exchange Team Up to Introduce Revolutionary Trading System</i> .
	BZ	Introducing a New Way to Trade, Optimark

EXAMINER

DATE CONSIDERED

*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609; Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.